



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
 www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For January 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	2025 On 01-February-24			Bond Future	176.4235	176.5902	176.4235	176.5902	10,725
16/01/2024	2025 On 02-May-24			Bond Future	180.3459	180.5165	180.3459	180.5165	0
16/01/2024	2025 On 01-August-24			Bond Future	182.5280	182.7018	182.5280	182.7018	0
16/01/2024	2025 On 07-November-24			Bond Future	186.8297	187.0068	186.8297	187.0068	75
16/01/2024	2029 On 01-February-24			Bond Future	129.1390	129.5858	129.1390	129.5858	4,320
16/01/2024	2029 On 02-May-24			Bond Future	130.6412	131.0982	130.6412	131.0982	7,075
16/01/2024	2029 On 01-August-24			Bond Future	133.5563	134.0231	133.5563	134.0231	0
16/01/2024	2029 On 07-November-24			Bond Future	135.2987	135.7756	135.2987	135.7756	66
16/01/2024	2029 On 06-February-25			Bond Future	138.2268	138.7136	138.2268	138.7136	0
16/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5826.8100	6313.5800	5.8268	6.3136	0
16/01/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	2030 On 01-February-24			Bond Future	9.8007	9.7103	92.1202	92.5029	45,116
16/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	147.4100	261.5500	0.1474	0.2616	400
16/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1127.7800	859.1800	1.1278	0.8592	0
16/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	759.1800	1027.0700	0.7592	1.0271	500
16/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	383.0400	268.1900	0.3830	0.2682	0
16/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	871.6900	1154.4100	0.8717	1.1544	1,360
16/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	327.7300	227.7100	0.3277	0.2277	0
16/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1084.0000	1389.3100	1.0840	1.3893	500
16/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	247.2700	169.8400	0.2473	0.1698	0
16/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1312.1900	1636.0600	1.3122	1.6361	400
16/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	183.8600	124.9900	0.1839	0.1250	0
16/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1625.3300	1967.6000	1.6253	1.9676	200
16/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	123.7900	83.3200	0.1238	0.0833	0
16/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2488.5600	2857.2400	2.4886	2.8572	500
16/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	41.9100	27.8500	0.0419	0.0279	0
16/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4895.8100	5278.0300	4.8958	5.2780	0
16/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	1.6700	1.1500	0.0017	0.0012	700
16/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6106.1400	6488.8000	6.1061	6.4888	0
16/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.2900	0.2100	0.0003	0.0002	1,360
16/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6260.8900	6643.5700	6.2609	6.6436	0
16/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.2300	0.1700	0.0002	0.0002	0
16/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6299.5100	6682.2000	6.2995	6.6822	0
16/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.2100	0.1600	0.0002	0.0002	0
16/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6338.1300	6720.8200	6.3381	6.7208	0
16/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.2000	0.1500	0.0002	0.0002	0
16/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7789.6400	8172.3800	7.7896	8.1724	0
16/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	200
16/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8166.5000	8549.2400	8.1665	8.5492	0
16/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	500
16/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8204.0700	8586.8100	8.2041	8.5868	0
16/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	500
16/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9099.4400	9482.1800	9.0994	9.4822	0
16/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
16/01/2024	2030 On 02-May-24			Bond Future	9.8507	9.7552	94.1456	94.5369	123,970

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1060.9800	1240.4400	1.0610	1.2404	1,000
16/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1844.6300	1632.8200	1.8446	1.6328	0
16/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1348.2300	1554.7600	1.3482	1.5548	0
16/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1514.7600	1330.0200	1.5148	1.3300	0
16/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1368.9600	1577.2600	1.3690	1.5773	0
16/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1494.5300	1311.5600	1.4945	1.3116	0
16/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1389.8600	1599.9400	1.3899	1.5999	0
16/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1474.4900	1293.3000	1.4745	1.2933	0
16/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2176.8100	2441.4000	2.1768	2.4414	1,000
16/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	923.0800	796.4000	0.9231	0.7964	0
16/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3533.9800	3855.4700	3.5340	3.8555	500
16/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	454.7300	384.9500	0.4547	0.3850	0
16/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4187.5700	4526.4500	4.1876	4.5265	1,080
16/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	328.8800	276.4900	0.3289	0.2765	0
16/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5211.9200	5569.8800	5.2119	5.5699	500
16/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	199.9700	166.6600	0.2000	0.1667	0
16/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8112.9500	8496.1800	8.1130	8.4962	0
16/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	43.4600	35.4200	0.0435	0.0354	1,000
16/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9668.9100	10057.3200	9.6689	10.0573	0
16/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	14.1800	11.3200	0.0142	0.0113	1,080
16/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12341.0600	12731.9900	12.3411	12.7320	0
16/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1.4700	1.1300	0.0015	0.0011	500
16/01/2024	2030 On 01-August-24			Bond Future	9.9039	9.8029	92.2181	92.6179	0
16/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3000.4200	3272.3100	3.0004	3.2723	0
16/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1183.0100	1055.1600	1.1830	1.0552	0
16/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3026.8900	3299.8500	3.0269	3.2999	0
16/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1170.9900	1044.2100	1.1710	1.0442	0
16/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3053.4500	3327.4800	3.0535	3.3275	0
16/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1159.0700	1033.3600	1.1591	1.0334	0
16/01/2024	2030 On 07-November-24			Bond Future	9.9713	9.8639	94.3665	94.7751	1,652
16/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4161.6400	4451.8300	4.1616	4.4518	0
16/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1299.0600	1180.5700	1.2991	1.1806	0
16/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4188.0900	4479.0500	4.1881	4.4791	0
16/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1289.0000	1171.2800	1.2890	1.1713	0

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16/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4214.5800	4506.3200	4.2146	4.5063	0
16/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1279.0100	1162.0700	1.2790	1.1621	0
16/01/2024	2030 On 06-February-25			Bond Future	10.0484	9.9344	92.3756	92.7927	0
16/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3913.1600	4191.5200	3.9132	4.1915	0
16/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1643.6200	1504.9200	1.6436	1.5049	0
16/01/2024	2032 On 01-February-24			Bond Future	10.6562	10.5461	89.9962	90.5378	43,383
16/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	2.3300	10.1000	0.0023	0.0101	1,200
16/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3243.9300	2710.0700	3.2439	2.7101	0
16/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	504.7400	790.4200	0.5047	0.7904	500
16/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	829.8300	573.8800	0.8298	0.5739	0
16/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	973.6700	1357.5500	0.9737	1.3576	1,200
16/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	467.0900	309.3400	0.4671	0.3093	0
16/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1038.1300	1431.7500	1.0381	1.4318	200
16/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	434.3900	286.3800	0.4344	0.2864	0
16/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1277.3200	1701.7400	1.2773	1.7017	0
16/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	334.6100	217.4000	0.3346	0.2174	17,000
16/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1459.8900	1903.1700	1.4599	1.9032	8,500
16/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	276.1100	177.7600	0.2761	0.1778	0
16/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2219.1700	2713.3000	2.2192	2.7133	500
16/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	127.3100	79.8100	0.1273	0.0798	0
16/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3265.3300	3790.0300	3.2653	3.7900	0
16/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	44.1900	27.2600	0.0442	0.0273	17,000
16/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3354.7300	3880.8800	3.3547	3.8809	0
16/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	40.3700	24.8900	0.0404	0.0249	8,500
16/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4255.0500	4790.6000	4.2551	4.7906	0
16/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	15.8700	9.7900	0.0159	0.0098	8,500
16/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5156.5700	5695.9800	5.1566	5.6960	0
16/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	5.8700	3.6500	0.0059	0.0037	200
16/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5515.5500	6055.7100	5.5156	6.0557	0
16/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	3.9200	2.4500	0.0039	0.0025	0
16/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5560.3300	6100.5600	5.5603	6.1006	0
16/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	3.7300	2.3300	0.0037	0.0023	0
16/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5605.0900	6145.3900	5.6051	6.1454	0
16/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	3.5500	2.2200	0.0036	0.0022	0

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16/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6273.3800	6814.4100	6.2734	6.8144	0
16/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	1.6500	1.0500	0.0017	0.0011	0
16/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8454.2400	8995.8300	8.4542	8.9958	0
16/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.1300	0.0900	0.0001	0.0001	200
16/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8966.3700	9507.9900	8.9664	9.5080	0
16/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0500	0.0400	0.0001	0.0000	1,200
16/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9432.0000	9973.6200	9.4320	9.9736	0
16/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	500
16/01/2024	2032 On 02-May-24			Bond Future	10.7329	10.6177	87.8129	88.3666	127,940
16/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	984.1400	1198.1100	0.9841	1.1981	1,000
16/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2792.9300	2453.2500	2.7929	2.4533	0
16/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1338.0000	1596.1000	1.3380	1.5961	0
16/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2267.6400	1972.0900	2.2676	1.9721	0
16/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1359.7200	1620.2600	1.3597	1.6203	0
16/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2240.8400	1947.7300	2.2408	1.9477	0
16/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1381.6300	1644.6200	1.3816	1.6446	0
16/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2214.2800	1923.6200	2.2143	1.9236	0
16/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1403.9300	1669.3600	1.4039	1.6694	500
16/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2188.1300	1899.9100	2.1881	1.8999	0
16/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1448.9300	1719.2300	1.4489	1.7192	500
16/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2136.3500	1853.0000	2.1364	1.8530	0
16/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1588.4600	1873.2200	1.5885	1.8732	1,550
16/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1986.3600	1717.4700	1.9864	1.7175	0
16/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2131.2800	2464.4600	2.1313	2.4645	1,000
16/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1525.5400	1305.0700	1.5255	1.3051	0
16/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2814.3800	3194.9500	2.8144	3.1950	500
16/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1126.4500	953.3700	1.1265	0.9534	0
16/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3202.6400	3605.0800	3.2026	3.6051	0
16/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	957.0700	805.8600	0.9571	0.8059	500
16/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3678.2600	4103.6500	3.6783	4.1037	1,550
16/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	788.0700	659.8100	0.7881	0.6598	0
16/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5369.4600	5851.6600	5.3695	5.8517	0
16/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	405.5900	334.1400	0.4056	0.3341	500
16/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9679.5700	10220.4000	9.6796	10.2204	0

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16/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	61.7900	48.9700	0.0618	0.0490	1,000
16/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10789.7200	11336.2200	10.7897	11.3362	0
16/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	32.6500	25.5000	0.0327	0.0255	500
16/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11459.7100	12008.4600	11.4597	12.0085	0
16/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	21.7000	16.8000	0.0217	0.0168	1,550
16/01/2024	2032 On 01-August-24			Bond Future	10.8128	10.6922	89.7511	90.3169	0
16/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3223.9700	3584.0400	3.2240	3.5840	0
16/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1757.2500	1551.5800	1.7573	1.5516	0
16/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3252.9300	3614.5600	3.2529	3.6146	0
16/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1740.5000	1536.3900	1.7405	1.5364	0
16/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3282.2600	3645.4300	3.2823	3.6454	0
16/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1724.1500	1521.5800	1.7242	1.5216	0
16/01/2024	2032 On 07-November-24			Bond Future	10.9163	10.7895	87.6753	88.2539	1,526
16/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4349.9500	4736.9600	4.3500	4.7370	0
16/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1878.8200	1687.2500	1.8788	1.6873	0
16/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4379.5400	4767.7500	4.3795	4.7678	0
16/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1864.6200	1674.2500	1.8646	1.6743	0
16/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4409.4900	4798.8800	4.4095	4.7989	0
16/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1850.8200	1661.6300	1.8508	1.6616	0
16/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4864.2200	5270.7500	4.8642	5.2708	1,615
16/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1652.6800	1480.6300	1.6527	1.4806	0
16/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10621.1500	11152.4900	10.6212	11.1525	0
16/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	371.2800	324.0400	0.3713	0.3240	1,615
16/01/2024	2032 On 06-February-25			Bond Future	11.0258	10.8929	89.5499	90.1405	0
16/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4849.5700	5254.2500	4.8496	5.2543	0
16/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1847.4900	1661.5400	1.8475	1.6615	0
16/01/2024	2033 On 01-February-24			Bond Future	122.0445	122.6123	122.0445	122.6123	8,052
16/01/2024	2033 On 02-May-24			Bond Future	123.2924	123.8729	123.2924	123.8729	1,160
16/01/2024	2033 On 01-August-24			Bond Future	126.0435	126.6368	126.0435	126.6368	0
16/01/2024	2033 On 07-November-24			Bond Future	127.5114	128.1178	127.5114	128.1178	0
16/01/2024	2033 On 06-February-25			Bond Future	130.2712	130.8903	130.2712	130.8903	0
16/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5331.1900	5950.2600	5.3312	5.9503	0
16/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	2037 On 01-February-24			Bond Future	11.9015	11.7868	77.9267	78.5549	87,699
16/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1424.4400	1910.9100	1.4244	1.9109	2,500
16/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	407.8800	266.1600	0.4079	0.2662	0
16/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2340.1200	2906.5200	2.3401	2.9065	0
16/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	161.6200	99.8300	0.1616	0.0998	0
16/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2385.1800	2954.1000	2.3852	2.9541	0
16/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	154.4800	95.2100	0.1545	0.0952	0
16/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2430.4300	3001.8000	2.4304	3.0018	0
16/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	147.5800	90.7600	0.1476	0.0908	0
16/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5323.4300	5949.0200	5.3234	5.9490	0
16/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	6.0500	3.4500	0.0061	0.0035	2,500
16/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9987.0300	10615.2100	9.9870	10.6152	0
16/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	2,500
16/01/2024	2037 On 02-May-24			Bond Future	12.0077	11.8885	79.6400	80.2821	47,574
16/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	793.9100	991.1900	0.7939	0.9912	0
16/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3980.2700	3535.4000	3.9803	3.5354	0
16/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	810.3400	1010.3100	0.8103	1.0103	0
16/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3939.9500	3497.7700	3.9400	3.4978	0
16/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	826.8400	1029.4900	0.8268	1.0295	0
16/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3899.7500	3460.2500	3.8998	3.4603	0
16/01/2024	2037 On 01-August-24			Bond Future	12.1199	11.9960	77.1420	77.7981	0
16/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2767.5900	3121.1400	2.7676	3.1211	0
16/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2925.1100	2622.5300	2.9251	2.6225	0
16/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2795.7900	3151.2700	2.7958	3.1513	0
16/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2900.5400	2599.8900	2.9005	2.5999	0
16/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2824.1100	3181.5200	2.8241	3.1815	1,383
16/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2876.1400	2577.4200	2.8761	2.5774	0
16/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6396.3800	6913.8600	6.3964	6.9139	0
16/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1144.3400	1005.6900	1.1443	1.0057	1,383
16/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8888.1300	9461.7900	8.8881	9.4618	0
16/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	644.6500	562.1800	0.6447	0.5622	1,383
16/01/2024	2037 On 07-November-24			Bond Future	12.2467	12.1176	78.9383	79.6094	9,175
16/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4531.6200	4945.7100	4.5316	4.9457	0
16/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2886.6200	2629.6200	2.8866	2.6296	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4562.4200	4977.8800	4.5624	4.9779	0
16/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2867.3700	2611.7400	2.8674	2.6117	0
16/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4593.2900	5010.1300	4.5933	5.0101	0
16/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2848.2300	2593.9800	2.8482	2.5940	0
16/01/2024	2037 On 06-February-25			Bond Future	12.3773	12.2430	76.3657	77.0510	0
16/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5115.5300	5540.5400	5.1155	5.5405	0
16/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3210.5000	2950.2500	3.2105	2.9503	0
16/01/2024	2038 On 01-February-24			Bond Future	131.2341	131.8106	131.2341	131.8106	1,020
16/01/2024	2038 On 02-May-24			Bond Future	134.1518	134.7413	134.1518	134.7413	4,193
16/01/2024	2038 On 01-August-24			Bond Future	135.0729	135.6749	135.0729	135.6749	0
16/01/2024	2038 On 07-November-24			Bond Future	138.2556	138.8712	138.2556	138.8712	0
16/01/2024	2038 On 06-February-25			Bond Future	139.1227	139.7501	139.1227	139.7501	0
16/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	3892.7000	4520.0800	3.8927	4.5201	0
16/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	2040 On 01-February-24			Bond Future	12.3031	12.1533	77.2784	78.1347	109,834
16/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	854.9900	1376.4000	0.8550	1.3764	0
16/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	872.7700	537.8700	0.8728	0.5379	0
16/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	944.5200	1490.7500	0.9445	1.4908	0
16/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	792.6200	482.5400	0.7926	0.4825	0
16/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	975.5000	1529.8200	0.9755	1.5298	0
16/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	767.1700	465.1800	0.7672	0.4652	0
16/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1006.9600	1569.2700	1.0070	1.5693	0
16/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	742.2600	448.2600	0.7423	0.4483	0
16/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3347.1800	4163.8400	3.3472	4.1638	0
16/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	79.4800	39.8300	0.0795	0.0398	0
16/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8271.9500	9128.1000	8.2720	9.1281	0
16/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.2800	0.1200	0.0003	0.0001	0
16/01/2024	2040 On 02-May-24			Bond Future	12.4176	12.2620	78.9774	79.8526	38,980
16/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	488.4700	678.6900	0.4885	0.6787	0
16/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5266.1400	4581.1300	5.2661	4.5811	0
16/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	500.1200	693.5300	0.5001	0.6935	0
16/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5216.6000	4534.7800	5.2166	4.5348	0
16/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	512.0800	708.7300	0.5121	0.7087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5167.4500	4488.8700	5.1675	4.4889	0
16/01/2024	2040 On 01-August-24			Bond Future	12.5386	12.3768	76.2143	77.1088	0
16/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2448.1500	2884.5900	2.4482	2.8846	0
16/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3660.7100	3202.6700	3.6607	3.2027	0
16/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2475.2000	2914.3400	2.4752	2.9143	0
16/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3631.6300	3176.2900	3.6316	3.1763	0
16/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2502.1700	2943.9900	2.5022	2.9440	0
16/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3602.5400	3149.8800	3.6025	3.1499	0
16/01/2024	2040 On 07-November-24			Bond Future	12.6740	12.5055	77.9888	78.9038	8,697
16/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4249.6700	4786.7200	4.2497	4.7867	0
16/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3364.4500	2986.5000	3.3645	2.9865	0
16/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4280.4000	4819.4100	4.2804	4.8194	0
16/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3342.3700	2966.3800	3.3424	2.9664	0
16/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4311.2100	4852.1800	4.3112	4.8522	0
16/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3320.4300	2946.4000	3.3204	2.9464	0
16/01/2024	2040 On 06-February-25			Bond Future	12.8127	12.6375	75.1450	76.0793	0
16/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4709.4000	5249.3400	4.7094	5.2493	0
16/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3989.7400	3595.3700	3.9897	3.5954	0
16/01/2024	2044 On 01-February-24			Bond Future	12.3925	12.2577	73.4065	74.1793	87,616
16/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	536.7000	907.8700	0.5367	0.9079	0
16/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1238.3700	836.7300	1.2384	0.8367	0
16/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	559.1900	938.7100	0.5592	0.9387	0
16/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1203.1500	809.8600	1.2032	0.8099	0
16/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	582.2100	970.0500	0.5822	0.9701	0
16/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1168.5400	783.5700	1.1685	0.7836	0
16/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3391.9400	4131.6200	3.3919	4.1316	0
16/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	71.5900	38.4600	0.0716	0.0385	15,000
16/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4633.4900	5396.5500	4.6335	5.3966	0
16/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	20.0600	10.3100	0.0201	0.0103	5,000
16/01/2024	2044 On 02-May-24			Bond Future	12.5035	12.3637	75.0204	75.8103	5,606
16/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	464.1000	626.4100	0.4641	0.6264	0
16/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5516.5300	4889.0000	5.5165	4.8890	0
16/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	475.3800	640.5000	0.4754	0.6405	0
16/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5465.2900	4840.5700	5.4653	4.8406	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	486.8600	654.8100	0.4869	0.6548	0
16/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5414.3300	4792.4400	5.4143	4.7924	0
16/01/2024	2044 On 01-August-24			Bond Future	12.6206	12.4754	72.2952	73.1024	0
16/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2109.7000	2472.0500	2.1097	2.4721	0
16/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4026.4000	3581.6100	4.0264	3.5816	0
16/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2134.6900	2499.5600	2.1347	2.4996	0
16/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3993.9200	3551.6500	3.9939	3.5517	0
16/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2159.8300	2527.2200	2.1598	2.5272	0
16/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3961.6500	3521.9000	3.9617	3.5219	0
16/01/2024	2044 On 07-November-24			Bond Future	12.7511	12.6000	73.9783	74.8040	0
16/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4275.1000	4756.7000	4.2751	4.7567	0
16/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3476.9300	3132.8800	3.4769	3.1329	0
16/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4305.7200	4789.0800	4.3057	4.7891	0
16/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3454.4800	3112.1900	3.4545	3.1122	0
16/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4336.1500	4821.2700	4.3362	4.8213	0
16/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3431.9100	3091.3800	3.4319	3.0914	0
16/01/2024	2044 On 06-February-25			Bond Future	12.8843	12.7272	71.1740	72.0171	0
16/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4701.7100	5189.3100	4.7017	5.1893	0
16/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3986.8000	3631.3100	3.9868	3.6313	0
16/01/2024	2046 On 01-February-24			Bond Future	114.8129	116.0245	114.8129	116.0245	11,523
16/01/2024	2046 On 02-May-24			Bond Future	115.2148	116.4532	115.2148	116.4532	15,355
16/01/2024	2046 On 01-August-24			Bond Future	117.7855	119.0513	117.7855	119.0513	0
16/01/2024	2046 On 07-November-24			Bond Future	118.3525	119.6472	118.3525	119.6472	0
16/01/2024	2046 On 06-February-25			Bond Future	120.9127	122.2350	120.9127	122.2350	0
16/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	6902.6500	8225.0000	6.9027	8.2250	0
16/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	2050 On 01-February-24			Bond Future	114.1743	115.4311	114.1743	115.4311	9,650
16/01/2024	2050 On 02-May-24			Bond Future	116.7126	117.9974	116.7126	117.9974	13,039
16/01/2024	2050 On 01-August-24			Bond Future	117.0094	118.3224	117.0094	118.3224	0
16/01/2024	2050 On 07-November-24			Bond Future	119.7664	121.1099	119.7664	121.1099	0
16/01/2024	2050 On 06-February-25			Bond Future	119.9898	121.3609	119.9898	121.3609	0
16/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4389.7700	5760.8900	4.3898	5.7609	0
16/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	AL37 On 01-February-24			Index Future	943.5290	947.2560	943.5290	947.2560	0
16/01/2024	AL37 On 02-May-24			Index Future	964.2700	968.0810	964.2700	968.0810	0
16/01/2024	AL37 On 01-August-24			Index Future	985.5630	989.4560	985.5630	989.4560	0
16/01/2024	AL37 On 07-November-24			Index Future	1008.5660	1012.5460	1008.5660	1,012.5460	0
16/01/2024	AL37 On 06-February-25			Index Future	1030.1960	1034.2580	1030.1960	1,034.2580	0
16/01/2024	AL7T On 01-February-24			Index Future	1091.7740	1098.5780	1091.7740	1,098.5780	0
16/01/2024	AL7T On 02-May-24			Index Future	1115.7730	1122.7280	1115.7730	1,122.7280	0
16/01/2024	AL7T On 01-August-24			Index Future	1140.4120	1147.5180	1140.4120	1,147.5180	0
16/01/2024	AL7T On 07-November-24			Index Future	1167.0290	1174.2970	1167.0290	1,174.2970	0
16/01/2024	AL7T On 06-February-25			Index Future	1192.0570	1199.4770	1192.0570	1,199.4770	0
16/01/2024	ALBI On 01-February-24			Index Future	943.7630	950.0010	943.7630	950.0010	104
16/01/2024	ALBI On 02-May-24			Index Future	964.5090	970.8850	964.5090	970.8850	16
16/01/2024	ALBI On 01-August-24			Index Future	985.8070	992.3230	985.8070	992.3230	0
16/01/2024	ALBI On 07-November-24			Index Future	1008.8160	1015.4800	1008.8160	1,015.4800	0
16/01/2024	ALBI On 06-February-25			Index Future	1030.4510	1037.2540	1030.4510	1,037.2540	0
16/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	ES33 On 01-February-24			Bond Future	12.2824	12.1780	76.4042	76.8774	0
16/01/2024	ES33 On 02-May-24			Bond Future	12.4131	12.3042	74.3044	74.7881	0
16/01/2024	ES33 On 01-August-24			Bond Future	12.5483	12.4346	75.9620	76.4565	0
16/01/2024	ES33 On 07-November-24			Bond Future	12.7169	12.5978	73.9479	74.4536	0
16/01/2024	ES33 On 06-February-25			Bond Future	12.8929	12.7683	75.5449	76.0613	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1813.2800	2329.7100	1.8133	2.3297	0
16/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	ES42 On 01-February-24			Bond Future	12.9614	12.8116	71.4559	72.2337	0
16/01/2024	ES42 On 02-May-24			Bond Future	13.0933	12.9376	68.7821	69.5772	0
16/01/2024	ES42 On 01-August-24			Bond Future	13.2269	13.0650	70.3161	71.1289	0
16/01/2024	ES42 On 07-November-24			Bond Future	13.3879	13.2189	67.7031	68.5347	0
16/01/2024	ES42 On 06-February-25			Bond Future	13.5474	13.3715	69.1630	70.0123	0
16/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	769.5300	1618.8300	0.7695	1.6188	0
16/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	GOVI On 01-February-24			GOVI	930.3110	936.3900	930.3110	936.3900	399
16/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	503310.0000	564100.0000	50.3310	56.4100	0
16/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	503210.0000	564000.0000	50.3210	56.4000	0
16/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	503110.0000	563900.0000	50.3110	56.3900	0
16/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	GOVI On 02-May-24			GOVI	950.7610	956.9750	950.7610	956.9750	327
16/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	60050.0000	0.0000	6.0050	0
16/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	2090.0000	0.0000	0.2090	0.0000	0
16/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	59950.0000	0.0000	5.9950	0
16/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	2190.0000	0.0000	0.2190	0.0000	0
16/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	59850.0000	0.0000	5.9850	0
16/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	2290.0000	0.0000	0.2290	0.0000	0
16/01/2024	GOVI On 01-August-24			GOVI	971.7560	978.1050	971.7560	978.1050	0
16/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	283860.0000	347350.0000	28.3860	34.7350	0
16/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	283760.0000	347250.0000	28.3760	34.7250	0
16/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	283660.0000	347150.0000	28.3660	34.7150	0
16/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	GOVI On 07-November-24			GOVI	994.4370	1000.9300	994.4370	1,000.9300	0
16/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	456570.0000	521500.0000	45.6570	52.1500	0
16/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	456470.0000	521400.0000	45.6470	52.1400	0
16/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	456370.0000	521300.0000	45.6370	52.1300	0
16/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	GOVI On 06-February-25			GOVI	1015.7630	1022.3930	1015.7630	1,022.3930	0
16/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	437630.0000	503930.0000	43.7630	50.3930	0
16/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/01/2024	IGOV On 01-February-24			Index Future	344.7550	346.7330	344.7550	346.7330	606
16/01/2024	IGOV On 02-May-24			Index Future	352.4190	354.4420	352.4190	354.4420	16
16/01/2024	IGOV On 01-August-24			Index Future	360.2850	362.3520	360.2850	362.3520	0
16/01/2024	IGOV On 07-November-24			Index Future	368.7820	370.8960	368.7820	370.8960	0
16/01/2024	IGOV On 06-February-25			Index Future	376.7700	378.9290	376.7700	378.9290	0
16/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.3770	8.3970	91.6230	91.6030	0
16/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3450	8.3380	91.6550	91.6620	0
16/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3280	8.3080	91.6720	91.6920	0
16/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2480	8.2500	91.7520	91.7500	0
16/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2170	8.2200	91.7830	91.7800	0
16/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.0880	8.0700	91.9120	91.9300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.8570	7.8400	92.1430	92.1600	0
16/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.5380	7.4900	92.4620	92.5100	0
16/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.4300	7.3500	92.5700	92.6500	0
16/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3460	7.2690	92.6540	92.7310	0
16/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.2900	7.2200	92.7100	92.7800	0
16/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4090	7.3600	92.5910	92.6400	0
16/01/2024	R035 On 01-February-24			Bond Future	11.5014	11.3866	87.6778	88.3074	22,869
16/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	1.8300	7.0100	0.0018	0.0070	400
16/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	5009.8200	4385.4200	5.0098	4.3854	0
16/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	133.3200	264.2200	0.1333	0.2642	400
16/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2251.0100	1752.3300	2.2510	1.7523	0
16/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3633.0500	4245.0600	3.6331	4.2451	0
16/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	42.3900	24.8200	0.0424	0.0248	0
16/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3682.1500	4295.0400	3.6822	4.2950	0
16/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	40.2000	23.5100	0.0402	0.0235	0
16/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3731.3000	4345.0200	3.7313	4.3450	0
16/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	38.1200	22.2600	0.0381	0.0223	0
16/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9795.1100	10424.6800	9.7951	10.4247	0
16/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	400
16/01/2024	R035 On 02-May-24			Bond Future	11.5964	11.4769	85.0940	85.7376	160,447
16/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1041.3600	1281.8600	1.0414	1.2819	0
16/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3259.7200	2856.6300	3.2597	2.8566	0
16/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1061.1800	1304.5400	1.0612	1.3045	0
16/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3223.9700	2823.7400	3.2240	2.8237	0
16/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1081.0400	1327.2600	1.0810	1.3273	0
16/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3188.3200	2790.9500	3.1883	2.7910	0
16/01/2024	R035 On 01-August-24			Bond Future	11.6936	11.5693	86.9724	87.6300	0
16/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3107.7800	3484.8800	3.1078	3.4849	0
16/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2602.3800	2321.8900	2.6024	2.3219	0
16/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3137.6000	3516.5700	3.1376	3.5166	0
16/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2580.0400	2301.4200	2.5800	2.3014	0
16/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3167.7900	3548.6300	3.1678	3.5486	0
16/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2558.1100	2281.3600	2.5581	2.2814	0
16/01/2024	R035 On 07-November-24			Bond Future	11.8192	11.6893	84.4836	85.1562	19,875

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4389.3000	4809.7400	4.3893	4.8097	0
16/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2609.1800	2357.0300	2.6092	2.3570	0
16/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4420.6500	4842.5500	4.4207	4.8426	0
16/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2590.5700	2339.8800	2.5906	2.3399	0
16/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4452.0900	4875.4300	4.4521	4.8754	0
16/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2572.0900	2322.8400	2.5721	2.3228	0
16/01/2024	R035 On 06-February-25			Bond Future	11.9509	11.8154	86.2905	86.9772	0
16/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4915.4000	5353.9600	4.9154	5.3540	0
16/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2646.0400	2397.8900	2.6460	2.3979	0
16/01/2024	R053 On 01-February-24			Bond Future	12.3268	12.1920	98.5417	99.5586	0
16/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4353.5600	5321.1600	4.3536	5.3212	0
16/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	108.7000	59.3800	0.1087	0.0594	0
16/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4417.1600	5386.8800	4.4172	5.3869	0
16/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	103.7800	56.5800	0.1038	0.0566	0
16/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4480.8500	5452.6100	4.4809	5.4526	0
16/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	99.0400	53.8800	0.0990	0.0539	0
16/01/2024	R053 On 02-May-24			Bond Future	12.4335	12.2934	94.8437	95.8832	5,189
16/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5633.3200	6410.0500	5.6333	6.4101	0
16/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1500.9300	1238.2100	1.5009	1.2382	0
16/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5682.9800	6462.3900	5.6830	6.4624	0
16/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1483.0700	1223.0300	1.4831	1.2230	0
16/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5732.7400	6514.8200	5.7327	6.5148	0
16/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1465.4100	1208.0400	1.4654	1.2080	0
16/01/2024	R053 On 01-August-24			Bond Future	12.5426	12.3971	96.9370	97.9992	0
16/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6688.4600	7424.5400	6.6885	7.4245	0
16/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2615.6500	2289.5000	2.6157	2.2895	0
16/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6734.4000	7472.6600	6.7344	7.4727	0
16/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2595.1300	2271.1600	2.5951	2.2712	0
16/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6780.4200	7520.8300	6.7804	7.5208	0
16/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2574.7900	2252.9700	2.5748	2.2530	0
16/01/2024	R053 On 07-November-24			Bond Future	12.6732	12.5216	93.3229	94.4095	0
16/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5550.1500	6177.4400	5.5502	6.1774	0
16/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4729.4600	4270.1500	4.7295	4.2702	0
16/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5589.8700	6219.4700	5.5899	6.2195	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4699.5300	4242.5300	4.6995	4.2425	0
16/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5629.7000	6261.5900	5.6297	6.2616	0
16/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4669.8000	4215.0900	4.6698	4.2151	0
16/01/2024	R053 On 06-February-25			Bond Future	12.8040	12.6462	95.3165	96.4261	0
16/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6382.9800	7023.8400	6.3830	7.0238	0
16/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5446.7300	4978.0800	5.4467	4.9781	0
16/01/2024	R186 On 01-February-24			Bond Future	8.7702	8.6937	105.6356	105.8317	33,214
16/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1851.8700	2046.5200	1.8519	2.0465	0
16/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	4.2100	2.7500	0.0042	0.0028	0
16/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1876.6400	2071.3800	1.8766	2.0714	0
16/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	3.9500	2.5800	0.0040	0.0026	0
16/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1901.4100	2096.2300	1.9014	2.0962	0
16/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	3.7000	2.4100	0.0037	0.0024	0
16/01/2024	R186 On 02-May-24			Bond Future	8.7516	8.6667	107.9580	108.1586	73,214
16/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	89.9100	118.4800	0.0899	0.1185	0
16/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1907.1900	1735.1900	1.9072	1.7352	0
16/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	93.1400	122.4700	0.0931	0.1225	0
16/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1886.3000	1715.0600	1.8863	1.7151	0
16/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	96.4600	126.5700	0.0965	0.1266	0
16/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1865.5000	1695.0400	1.8655	1.6950	0
16/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2402.6900	2581.9000	2.4027	2.5819	2,030
16/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	126.0400	104.6800	0.1260	0.1047	0
16/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3835.5100	4029.5500	3.8355	4.0296	0
16/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	36.2600	29.7300	0.0363	0.0297	2,030
16/01/2024	R186 On 01-August-24			Bond Future	8.7250	8.6301	105.0324	105.2372	0
16/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	901.6700	1007.5800	0.9017	1.0076	0
16/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	998.7400	899.8400	0.9987	0.8998	0
16/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	914.2100	1020.8600	0.9142	1.0209	0
16/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	989.7000	891.5400	0.9897	0.8915	0
16/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	926.5200	1033.9100	0.9265	1.0339	0
16/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	980.4300	883.0100	0.9804	0.8830	0
16/01/2024	R186 On 07-November-24			Bond Future	8.7157	8.6075	107.4798	107.6889	44,528
16/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1587.9400	1721.1000	1.5879	1.7211	0
16/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	792.1700	716.1800	0.7922	0.7162	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1601.3500	1735.0000	1.6014	1.7350	0
16/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	786.4700	710.9700	0.7865	0.7110	0
16/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1614.4300	1748.5700	1.6144	1.7486	0
16/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	780.4500	705.4400	0.7805	0.7054	0
16/01/2024	R186 On 06-February-25			Bond Future	8.7236	8.5995	104.4633	104.6765	0
16/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1441.2900	1568.8200	1.4413	1.5688	0
16/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	917.0900	831.3700	0.9171	0.8314	0
16/01/2024	R202 On 01-February-24			Bond Future	258.9944	259.2637	258.9944	259.2637	5,010
16/01/2024	R202 On 02-May-24			Bond Future	264.7525	265.0280	264.7525	265.0280	4,398
16/01/2024	R202 On 01-August-24			Bond Future	265.5597	265.8402	265.5597	265.8402	0
16/01/2024	R202 On 07-November-24			Bond Future	271.8176	272.1036	271.8176	272.1036	6
16/01/2024	R202 On 06-February-25			Bond Future	272.4615	272.7507	272.4615	272.7507	0
16/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5671.4900	5960.7000	5.6715	5.9607	0
16/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	R209 On 01-February-24			Bond Future	11.6238	11.5190	67.6719	68.1773	7,094
16/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2411.1300	2884.2100	2.4111	2.8842	0
16/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	87.8600	55.5000	0.0879	0.0555	0
16/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2452.5400	2927.0900	2.4525	2.9271	0
16/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	83.6300	52.7400	0.0836	0.0527	0
16/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2494.0700	2970.0300	2.4941	2.9700	0
16/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	79.5800	50.1000	0.0796	0.0501	0
16/01/2024	R209 On 02-May-24			Bond Future	11.7147	11.6061	66.0068	66.5234	7,178
16/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	717.5500	880.8500	0.7176	0.8809	0
16/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3366.9900	3013.6500	3.3670	3.0137	0
16/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	732.4500	897.9700	0.7325	0.8980	0
16/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3331.9300	2980.8100	3.3319	2.9808	0
16/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	747.5400	915.2900	0.7475	0.9153	0
16/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3297.1200	2948.2300	3.2971	2.9482	0
16/01/2024	R209 On 01-August-24			Bond Future	11.8081	11.6956	67.4637	67.9916	0
16/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2394.6100	2678.8900	2.3946	2.6789	0
16/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2526.0700	2282.4300	2.5261	2.2824	0
16/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2419.3900	2705.2600	2.4194	2.7053	0
16/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2504.0800	2262.0300	2.5041	2.2620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2444.4900	2731.9600	2.4445	2.7320	0
16/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2482.4500	2242.0000	2.4825	2.2420	0
16/01/2024	R209 On 07-November-24			Bond Future	11.9223	11.8054	65.8787	66.4187	5,237
16/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3811.2900	4141.8800	3.8113	4.1419	0
16/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2509.1800	2299.8400	2.5092	2.2998	0
16/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3838.3200	4170.0800	3.8383	4.1701	0
16/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2491.5800	2283.4100	2.4916	2.2834	0
16/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3865.6400	4198.5600	3.8656	4.1986	0
16/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2474.3200	2267.3100	2.4743	2.2673	0
16/01/2024	R209 On 06-February-25			Bond Future	12.0384	11.9169	67.2873	67.8385	0
16/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4366.2100	4712.0500	4.3662	4.7121	0
16/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2586.9000	2381.4500	2.5869	2.3815	0
16/01/2024	R210 On 01-February-24			Bond Future	234.2562	234.6725	234.2562	234.6725	476
16/01/2024	R210 On 02-May-24			Bond Future	236.2039	236.6296	236.2039	236.6296	198
16/01/2024	R210 On 01-August-24			Bond Future	241.4742	241.9089	241.4742	241.9089	0
16/01/2024	R210 On 07-November-24			Bond Future	243.8173	244.2604	243.8173	244.2604	60
16/01/2024	R210 On 06-February-25			Bond Future	249.0930	249.5448	249.0930	249.5448	0
16/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9483.0200	9934.7800	9.4830	9.9348	0
16/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2024	R213 On 01-February-24			Bond Future	10.3002	10.2000	86.7907	87.2339	22,370
16/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5899.9200	6342.8800	5.8999	6.3429	0
16/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.8000	0.5400	0.0008	0.0005	0
16/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5940.1100	6383.0800	5.9401	6.3831	0
16/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.7600	0.5100	0.0008	0.0005	0
16/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5980.2700	6423.2500	5.9803	6.4233	0
16/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.7200	0.4800	0.0007	0.0005	0
16/01/2024	R213 On 02-May-24			Bond Future	10.3620	10.2570	85.1405	85.5936	11,222
16/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1382.1400	1614.1700	1.3821	1.6142	0
16/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1735.6100	1514.5500	1.7356	1.5146	0
16/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1403.5400	1637.5900	1.4035	1.6376	0
16/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1713.7800	1494.7400	1.7138	1.4947	0
16/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1424.9500	1661.0100	1.4250	1.6610	0
16/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1691.9800	1474.9500	1.6920	1.4750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	R213 On 01-August-24			Bond Future	10.4245	10.3144	87.0200	87.4829	0
16/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3184.0800	3493.3800	3.1841	3.4934	0
16/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1383.7200	1230.1000	1.3837	1.2301	0
16/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3211.4800	3521.9900	3.2115	3.5220	0
16/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1370.3500	1217.9400	1.3704	1.2179	0
16/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3238.9700	3550.6900	3.2390	3.5507	0
16/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1357.1000	1205.9000	1.3571	1.2059	0
16/01/2024	R213 On 07-November-24			Bond Future	10.5164	10.4002	85.4869	85.9602	16,191
16/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4235.3100	4565.4400	4.2353	4.5654	0
16/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1475.6700	1332.4100	1.4757	1.3324	0
16/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4262.8000	4593.8600	4.2628	4.5939	0
16/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1464.2000	1321.8700	1.4642	1.3219	0
16/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4290.6200	4622.6000	4.2906	4.6226	0
16/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1453.0900	1311.6800	1.4531	1.3117	0
16/01/2024	R213 On 06-February-25			Bond Future	10.6182	10.4958	87.3161	87.7994	0
16/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4480.1700	4812.3100	4.4802	4.8123	0
16/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1660.6400	1509.5700	1.6606	1.5096	0
16/01/2024	R214 On 01-February-24			Bond Future	12.1060	11.9560	62.7713	63.5041	5,981
16/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	794.9200	1269.8300	0.7949	1.2698	0
16/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	630.5100	372.5500	0.6305	0.3726	0
16/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	821.7100	1303.7500	0.8217	1.3038	0
16/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	609.1200	358.2900	0.6091	0.3583	0
16/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	849.0300	1338.1000	0.8490	1.3381	0
16/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	588.3100	344.5100	0.5883	0.3445	0
16/01/2024	R214 On 02-May-24			Bond Future	12.2001	12.0450	60.8472	61.5963	20,900
16/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	483.6400	665.9600	0.4836	0.6660	0
16/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4192.8500	3626.0600	4.1929	3.6261	0
16/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	494.8600	680.1100	0.4949	0.6801	0
16/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4151.6300	3587.7700	4.1516	3.5878	0
16/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	506.1700	694.3500	0.5062	0.6944	0
16/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4110.5600	3549.6300	4.1106	3.5496	0
16/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1660.6100	2054.4100	1.6606	2.0544	10,000
16/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2045.8700	1690.5600	2.0459	1.6906	0
16/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1709.4800	2109.4900	1.7095	2.1095	6,610

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1998.2300	1649.1300	1.9982	1.6491	0
16/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3879.8900	4463.0100	3.8799	4.4630	0
16/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	804.7000	638.7100	0.8047	0.6387	16,610
16/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6168.6600	6840.8300	6.1687	6.8408	0
16/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	341.0300	264.0900	0.3410	0.2641	16,610
16/01/2024	R214 On 01-August-24			Bond Future	12.2959	12.1355	62.1904	62.9559	0
16/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2259.6600	2652.1700	2.2597	2.6522	0
16/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2907.1300	2534.1100	2.9071	2.5341	0
16/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2283.7500	2678.5600	2.2838	2.6786	0
16/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2883.2200	2512.5000	2.8832	2.5125	0
16/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2307.7800	2704.8700	2.3078	2.7049	0
16/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2859.3100	2490.8700	2.8593	2.4909	0
16/01/2024	R214 On 07-November-24			Bond Future	12.4152	12.2486	60.3324	61.1155	0
16/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3653.8500	4119.1500	3.6539	4.1192	0
16/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2803.5600	2485.7600	2.8036	2.4858	0
16/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3680.3200	4147.3200	3.6803	4.1473	0
16/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2784.5600	2468.4600	2.7846	2.4685	0
16/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3706.8600	4175.5700	3.7069	4.1756	0
16/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2765.6700	2451.2800	2.7657	2.4513	0
16/01/2024	R214 On 06-February-25			Bond Future	12.5375	12.3648	61.6226	62.4223	0
16/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4091.1300	4559.9200	4.0911	4.5599	0
16/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3309.1200	2978.2500	3.3091	2.9783	0
16/01/2024	R248 On 01-February-24			Bond Future	12.3176	12.1777	76.4982	77.3193	55,363
16/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	4.1200	17.0700	0.0041	0.0171	0
16/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	5045.5800	4237.4500	5.0456	4.2375	0
16/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	428.1300	773.8300	0.4281	0.7738	0
16/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1473.4700	998.0900	1.4735	0.9981	0
16/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	447.7600	802.3900	0.4478	0.8024	0
16/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1433.5300	967.0800	1.4335	0.9671	0
16/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	467.9700	831.5500	0.4680	0.8316	0
16/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1394.2500	936.7500	1.3943	0.9368	0
16/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	814.0000	1300.4600	0.8140	1.3005	0
16/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	916.2700	581.6500	0.9163	0.5817	0
16/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4338.3900	5144.3800	4.3384	5.1444	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	30.1900	15.1000	0.0302	0.0151	0
16/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5697.1600	6514.5900	5.6972	6.5146	0
16/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	7.0400	3.3900	0.0070	0.0034	0
16/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8260.7700	9081.6900	8.2608	9.0817	0
16/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.3100	0.1500	0.0003	0.0002	0
16/01/2024	R248 On 02-May-24			Bond Future	12.4193	12.2743	73.7322	74.5715	200,336
16/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	302.5600	427.5600	0.3026	0.4276	0
16/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6586.7300	5872.4500	6.5867	5.8725	0
16/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	355.7500	496.6300	0.3558	0.4966	0
16/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6243.9400	5545.5400	6.2439	5.5455	0
16/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	365.2800	508.9100	0.3653	0.5089	0
16/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6187.8100	5492.1600	6.1878	5.4922	0
16/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	374.9000	521.2900	0.3749	0.5213	0
16/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6131.8700	5438.9800	6.1319	5.4390	0
16/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2219.8100	2680.9400	2.2198	2.6809	0
16/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2330.6000	1952.4500	2.3306	1.9525	0
16/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	4962.0500	5624.4300	4.9621	5.6244	0
16/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	929.3700	752.4700	0.9294	0.7525	0
16/01/2024	R248 On 01-August-24			Bond Future	12.5231	12.3727	75.3598	76.2174	13,000
16/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2533.0800	2950.5700	2.5331	2.9506	0
16/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3812.0800	3371.9300	3.8121	3.3719	0
16/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2560.8400	2980.9100	2.5608	2.9809	0
16/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3781.6600	3344.0900	3.7817	3.3441	0
16/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2588.5100	3011.1500	2.5885	3.0112	0
16/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3751.2300	3316.2300	3.7512	3.3162	0
16/01/2024	R248 On 07-November-24			Bond Future	12.6515	12.4949	72.6637	73.5410	0
16/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4288.8700	4798.1200	4.2889	4.7981	0
16/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3582.6100	3214.5100	3.5826	3.2145	0
16/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4320.1000	4831.2400	4.3201	4.8312	0
16/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3559.4100	3193.2000	3.5594	3.1932	0
16/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4351.1500	4864.1700	4.3512	4.8642	0
16/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3536.1100	3171.7800	3.5361	3.1718	0
16/01/2024	R248 On 06-February-25			Bond Future	12.7830	12.6202	74.2171	75.1130	0
16/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4274.9600	4757.1500	4.2750	4.7572	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4674.2300	4260.5000	4.6742	4.2605	0
16/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0